

SECURITIES MARKET AND MARKET MAKER ACTIVITY TRACKING SYSTEM AND METHOD

ABSTRACT OF THE DISCLOSURE

A method, system and computer program to monitor securities market activity to seek out imbalances in market activity that could lead to a price change in a particular security. Level 2 data is analyzed to track the activity of market makers and to derive an indicator of momentary upward or downward price pressure. The indicator associated with each selected security is displayed to a user.

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